



PTO/SB/21 (09-04)

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**TRANSMITTAL  
FORM**

(to be used for all correspondence after initial filing)

Total Number of Pages in This Submission

Application Number	09/815,589
Filing Date	March 23, 2001
First Named Inventor	Gastineau, et al.
Art Unit	3624
Examiner Name	Charles, D
Attorney Docket Number	00322.0007.CNUS01

**ENCLOSURES (Check all that apply)**

- |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
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| <input type="checkbox"/> Fee Transmittal Form<br><input type="checkbox"/> Fee Attached<br><input type="checkbox"/> Amendment/Reply<br><input type="checkbox"/> After Final<br><input type="checkbox"/> Affidavits/declaration(s)<br><input type="checkbox"/> Extension of Time Request<br><input type="checkbox"/> Express Abandonment Request<br><input checked="" type="checkbox"/> Information Disclosure Statement<br><input type="checkbox"/> Certified Copy of Priority Document(s)<br><input type="checkbox"/> Response to Missing Parts/<br>Incomplete Application<br><input type="checkbox"/> Response to Missing Parts<br>under 37 CFR 1.52 or 1.53 | <input type="checkbox"/> Drawing(s)<br><input type="checkbox"/> Licensing-related Papers<br><input type="checkbox"/> Petition<br><input type="checkbox"/> Petition to Convert to a<br>Provisional Application<br><input type="checkbox"/> Power of Attorney, Revocation<br>Change of Correspondence Address<br><input type="checkbox"/> Terminal Disclaimer<br><input type="checkbox"/> Request for Refund<br><input type="checkbox"/> CD, Number of CD(s) _____<br><input type="checkbox"/> Landscape Table on CD | <input type="checkbox"/> After Allowance Communication to TC<br><input type="checkbox"/> Appeal Communication to Board<br>of Appeals and Interferences<br><input type="checkbox"/> Appeal Communication to TC<br>(Appeal Notice, Brief, Reply Brief)<br><input type="checkbox"/> Proprietary Information<br><input type="checkbox"/> Status Letter<br><input checked="" type="checkbox"/> Other Enclosure(s) (please identify<br>below):<br>PTO/SB/08a with 5 attached<br>ref.; 1 postcard |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

Remarks

**SIGNATURE OF APPLICANT, ATTORNEY, OR AGENT**

Firm Name	Howrey, LLP Customer Number 22930
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Signature	
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Printed name	Michael J. Symson
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Date	3/15/07
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Reg. No.	45,429
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**CERTIFICATE OF TRANSMISSION/MAILING**

I hereby certify that this correspondence is being facsimile transmitted to the USPTO or deposited with the United States Postal Service with sufficient postage as first class mail in an envelope addressed to: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450 on the date shown below.

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This collection of information is required by 37 CFR 1.5. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.11 and 1.14. This collection is estimated to 2 hours to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, U.S. Department of Commerce, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

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IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re application of:

Gastineau, et al.

Appl. No. 09/815,589

Filed: March 23, 2001

For: *Hedging Exchange Trading of Mutual  
Funds and Other Portfolio Basket  
Products*

Confirmation No.: 7446

Art Unit: 3624

Examiner: Charles, D.

Atty. Docket: 00322.0007.CNUS01

**Information Disclosure Statement**

Commissioner for Patents  
P.O. Box 1450  
Alexandria, VA 22313-1450

Sir:

Listed on accompanying Form PTO/SB/08a are documents that may be considered material to the examination of this application, in compliance with the duty of disclosure requirements of 37 C.F.R. §§ 1.56, 1.97 and 1.98.

Where the publication date of a listed document does not provide a month of publication, the year of publication of the listed document is sufficiently earlier than the effective U.S. filing date and any foreign priority date so that the month of publication is not in issue. Applicants have listed publication dates on the attached PTO/SB/08a based on information presently available to the undersigned. However, the listed publication dates should not be construed as an admission that the information was actually published on the date indicated.

Applicants reserve the right to establish the patentability of the claimed invention over any of the information provided herewith, and/or to prove that this information may not be prior art, and/or to prove that this information may not be enabling for the teachings purportedly offered.

This statement should not be construed as a representation that a search has been made, or that information more material to the examination of the present patent application does not exist. The Examiner is specifically requested not to rely solely on the material submitted

herewith. It is further understood that the Examiner will consider information that had been cited by or submitted to the U.S. Patent and Trademark Office in a prior application relied on under 35 U.S.C. § 120. 1138 OG 37, 38 (May 19, 1992).

Applicants have checked the appropriate boxes below.

- ☐ 1. This Information Disclosure Statement is being filed;
- ☐ a. Within three months of the U.S. filing date of a national application other than a continued prosecution application under §1.53(d);
  - ☐ b. Within three months of the date of entry of the national stage as set forth in §1.491 in an international application;
  - ☐ c. Before the mailing date of a first Office Action on the merits;
  - ☐ d. Before the mailing of a first Office Action after filing of a request for continued examination under § 1.115.

No statement under 37 C.F.R. § 1.97(e) or fee is required.

or,

- ✓ 2. This Information Disclosure Statement is being filed after the period specified in paragraph 1(a)-1(d) above, but before the mailing date of a Final Rejection or Notice of Allowance, or action that otherwise closes prosecution in the application, and
- ☐ a. I hereby state that each item of information contained in this Information Disclosure Statement was first cited in any communication from a foreign patent office in a counterpart foreign application not more than three months prior to the filing of this Information Disclosure Statement. 37 C.F.R. § 1.97(e)(1), or
  - ☐ b. I hereby state that no item of information in this Information Disclosure Statement was cited in a communication from a foreign patent office in a counterpart foreign application, and, to my knowledge after making reasonable inquiry, no item of information contained in this Information Disclosure Statement was known to any individual designated in 37 C.F.R. § 1.56(c) more than three months prior to the filing of this Information Disclosure Statement. 37 C.F.R. § 1.97(e)(2), or

- ✓ c. The Commission is hereby authorized to charge the amount of \$180.00 in payment of the Fee under 37 C.F.R. § 1.17(p) to *Deposit Account No. 08-3038*, referencing *Docket No. 00322.0007.CNUS01*.
- ☐ 3. This Information Disclosure Statement is being filed more than three months after the U.S. filing date and after the mailing date of a Final Rejection or Notice of Allowance, but on or before payment of the Issue Fee, and
- ☐ a. I hereby state that each item of information contained in this Information Disclosure Statement was first cited in any communication from a foreign patent office in a counterpart foreign application not more than three months prior to the filing of this Information Disclosure Statement. 37 C.F.R. § 1.97(e)(1), or
- ☐ b. I hereby state that no item of information in this Information Disclosure Statement was cited in a communication from a foreign patent office in a counterpart foreign application, and, to my knowledge after making reasonable inquiry, no item of information contained in this Information Disclosure Statement was known to any individual designated in 37 C.F.R. § 1.56(c) more than three months prior to the filing of this Information Disclosure Statement. 37 C.F.R. § 1.97(e)(2).
- ☐ 4. Relevance of the non-English language document(s) is discussed in the present specification.
- ☐ 5. The document(s) was/were cited in a corresponding International Patent Application. An English language version of the International Search Report (ISR) is attached for the Examiner's information.
- ☐ 6. A concise explanation of the relevance of the non-English language document(s) appears below:
- ✓ 7. The Examiner's attention is directed to co-pending U.S. Patent Application No. 09/536,258, filed March 27, 2000 (now US 7,099,838) which is directed to related technical subject matter. The identification of this U.S. Patent Application is not to be construed as a waiver of secrecy as to that application now or upon issuance of the present application as a patent. Copies of the references are not provided

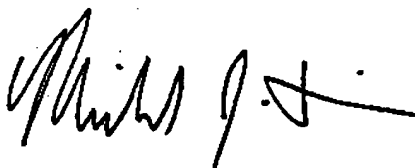
since the references were filed in the parent case. The Examiner is respectfully requested to consider the cited application and the art cited therein during examination.

- ☐ 8. Copies of U.S. patents and published applications are not attached since the application was filed after June 30, 2003. US PTO OG Notices: August 5, 2003.

It is respectfully requested that the Examiner initial and return a copy of the enclosed PTO/SB/08a, and to indicate in the official file wrapper of this patent application that the documents have been considered.

The U.S. Patent and Trademark Office is hereby authorized to charge any fee deficiency, or credit any overpayment, to our Deposit Account No. 08-3038 referencing docket number 00322.0007.CNUS01.

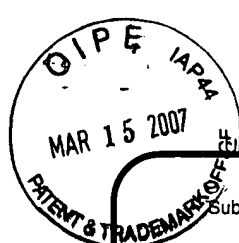
Respectfully submitted,



Michael J. Stimson (Reg. No. 45,429)

Date: 3/15/07

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**INFORMATION DISCLOSURE  
STATEMENT BY APPLICANT**

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Sheet

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of

3

**Complete if Known**

Application Number	09/815,589
Filing Date	March 23, 2001
First Named Inventor	Gastineau
Art Unit	3624
Examiner Name	Charles
Attorney Docket Number	00322.0007.CNUS01

**U. S. PATENT DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Document Number	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear
		Number-Kind Code <sup>2</sup> (if known)			
	1	us-2005/0108134 A1	05-2005	Harlow	
	2	us-5,214,579	5-1993	WolfbergI	
	3	us-5,806,048	9-1998	Kiron	
	4	us-5,875,437	2-1999	Atkins	
	5	us-5,937,159	8-1999	Meyers	
	6	us-5,987,435	11-1999	Weiss	
	7	us-6,108,648	8-2000	Lakshmi	
	8	us-6,205,439	3-2001	Gardner	
	9	us-6,244,986	6-2001	Mori	
	10	us-6,317,728	11-2001	Kane	
	11	us-6,456,982	9-2002	Pilipovic	
	12	us-6,584,502	6-2003	Natarajan	
	13	us-2002/0099640	7-2002	Lange	
		us-			
		us-			
		us-			
		us-			
		us-			

**FOREIGN PATENT DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Foreign Patent Document	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear	T <sup>6</sup>
		Country Code <sup>3</sup> Number <sup>4</sup> Kind Code <sup>5</sup> (if known)				
	14	EP 0434 877 A1	07-03-1991	Holland		
	15	WO 96/18963	06-20-1996	Cwenar		
	16	WO 03/036533 A2	05-01-2003	Lea		

Examiner  
SignatureDate  
Considered

\*EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant. 1 Applicant's unique citation designation number (optional). 2 See Kinds Codes of USPTO Patent Documents at [www.uspto.gov](http://www.uspto.gov) or MPEP 901.04. 3 Enter Office that issued the document, by the two-letter code (WIPO Standard ST.3). 4 For Japanese patent documents, the indication of the year of the reign of the Emperor must precede the serial number of the patent document. 5 Kind of document by the appropriate symbols as indicated on the document under WIPO Standard ST.16 if possible. 6 Applicant is to place a check mark here if English language Translation is attached.

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**INFORMATION DISCLOSURE  
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Application Number	09/815,589
Filing Date	March 23, 2001
First Named Inventor	Gastineau, et al.
Art Unit	3624
Examiner Name	Charles, D.
Attorney Docket Number	00322.0007.CNUS01

Sheet	2	of	3
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**NON PATENT LITERATURE DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T <sup>2</sup>
	17	M.A. Berry et al. "Sorting out risks using known APT factors", Financial Analysts Journal 44 (1988) 29-42	
	18	Chen et al. "An exploratory investigation of the firm size effect" Journal of Financial Economics 14 (1985) 451-471.	
	19	B. A. Rosenberg "Extra- market components of covariance in security returns" J. of Financial and Quantitative Analysis 9, (1974), 263-274	
	20	S. Beckers et al. "The relative importance of common factors across the European equity markets" J. of Banking of Finance 16 (1992), 75-97.	
	21	J.K. Kale "Industry factors versus other factors in risk prediction", working paper, University of California, Berkley (1991).	
	22	E. F. Fama et al. "Common risk factors in the returns of stocks and bonds" J. of Financial Economics 33 (1993), 3-56.	
	23	B. Lehman et al. "The empirical foundation of the arbitrage pricing theory" J. of Financial Economics 21 (1998), 213-254.	
	24	G. Conner et al. "A test for the number of factors in an approximate factor model" J. of Finance 48 (1993), 1263-1292.	
	25	"HCM global technology fund limited: investment statement" available at <a href="http://www.fantasy.co.nz/brokerage/hcm/tech-is.pdf">www.fantasy.co.nz/brokerage/hcm/tech-is.pdf</a>	
	26	"Science and Technology: Digital Rights and Wrongs" The Economist, pp. 75-76, Jul.17, 1999	

Examiner Signature		Date Considered	
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\*EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

<sup>1</sup> Applicant's unique citation designation number (optional). <sup>2</sup> Applicant is to place a check mark here if English language Translation is attached. This collection of information is required by 37 CFR 1.97 and 1.98. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 2 hours to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, U.S. Department of Commerce, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

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First Named Inventor	Gastineau
Art Unit	3624
Examiner Name	Charles
Attorney Docket Number	00322.0007.CNUS01

Sheet	3	of	3
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**NON PATENT LITERATURE DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T <sup>2</sup>
	27	Keeoong Cheong " A test of the multi-factor asset pricing model with the ASA-NBER macroeconomic forecasts" Dissertation, State University of New York at Albany, 1988.	
	28	Copy of Communication pursuant to Article 96 (20 EPC, dated apr. 5, 2006	
	29	Carol Alexannder " A Guade to Financial Analysis" published by John Wiley & Sons, Ltd. 143-178, 2001	

Examiner Signature		Date Considered	
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<sup>1</sup> Applicant's unique citation designation number (optional). <sup>2</sup> Applicant is to place a check mark here if English language Translation is attached.  
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